

Yvann LE FAY

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EDUCATION

École Normale Supérieure Paris-Saclay <i>M.Sc. in Applied Mathematics and Machine Learning, MVA</i> <ul style="list-style-type: none">Optimal transport, reinforcement learning, bayesian machine learning, kernel methods, diffusion models	Orsay, France 2023-2024
ENSAE <i>M.Eng. in Statistics</i> <ul style="list-style-type: none">Statistics, econometrics, linear time series, optimization, stochastic calculus, mathematical finance	Palaiseau, France 2020 - 2024
Paris-Saclay University <i>B.Sc. in Fundamental Mathematics</i> <ul style="list-style-type: none">General algebra, differential calculus and geometry, complex analysis, ODE and dynamic systems	Orsay, France 2020 - 2021
Lycée Henri-IV <i>Program in math, computer science and physics leading to nationwide entrance examinations to the Grandes Écoles</i>	Paris, France 2018 - 2020

EXPERIENCE

Aalto University - Simo Särkkä's group <i>Research internship, supervised by Adrien Corenflos</i> <ul style="list-style-type: none">...	Espoo, Finland May 2023 - Sep. 2023
INRIA - MIND <i>Research internship, supervised by Demian Wassermann</i> <ul style="list-style-type: none">Worked on variational inference methods.	Palaiseau, France Jan. 2023 - Mar. 2023
Lombard Odier Investment Managers' - Multi-Asset <i>Off-cycle internship as a quantitative researcher, supervised by Serge Tabachnik</i> <ul style="list-style-type: none">Contributed to a proprietary scalable and highly modular framework for backtesting cross-asset trading strategies. Researched, implemented and backtested strategies (ARPs, Vol, Momentum). Implemented data mining procedures and modern regression methods. Contributed to a statistics and reporting library. Received a renewal offer.	Geneva, Switzerland Jun. 2022 - Nov. 2022
Société Générale (CDN, Retail Banking) <i>Internship in data science and risk analysis, supervised by Pierre Bouché</i> <ul style="list-style-type: none">Backtested a credit decision tool, detected outliers in audit logs. Conducted a study on omnichannel customer behaviours as part of the fusion between Société Générale and Crédit du Nord.	Paris, France Jun. 2021 - Aug. 2021

PROGRAMMING SKILLS

Languages: Python, Ocaml, Wolfram Language, SQL
Environments: Git, Linux, Bloomberg, Excel
Libraries and others: JAX, PySpark, Dask, blp

OTHERS

Languages: French, English
Citizenships: French, Swiss